

1.6.5 PERIODIC CONVOLUTION

We developed the DFT as a computable spectral representation for DT signals.

However, the existence of a very efficient algorithm for calculating it suggests another application.

Consider the filtering of a length N signal $x(n)$ with an FIR filter containing M coefficients, where $M \ll N$.

$$y(n) = \sum_{m=0}^{M-1} h(m) x(n-m)$$

Computation of each output point requires M multiplications and $M - 1$ additions.

Based on the notion that convolution in the time domain corresponds to multiplication in the frequency domain, we perform the following computations:

1. Compute $X^{(n)}(k)$ $N \log_2 N$ CO's
2. Extend $h(n)$ with zeros to length N and compute $H^{(N)}(k)$ $N \log_2 N$ CO's
3. Multiply the DFT's

$$Y^{(N)}(k) = H^{(N)}(k) X^{(N)}(k) \quad \begin{array}{l} N \text{ complex} \\ \text{multiplications} \end{array}$$

4. Compute inverse DFT

$$\tilde{y}(n) = \text{DFT}^{-1}\{Y^{(N)}(k)\} \quad N \log_2 N \text{ CO's}$$

$$3 N \log_2 N \text{ CO's} +$$

Total

N complex
multiplications

The computation/output point is only $3 \log_2 N$
CO's + 1 complex multiplication.

How Periodic Convolution Arises

- Consider inverse DFT of product $Y[k] = H[k] X[k]$

$$y[n] = \frac{1}{N} \sum_{k=0}^{N-1} H[k] X[k] e^{j2\pi kn/N}$$

- Substitute for $X[k]$ in terms of $x[n]$

$$y[n] = \frac{1}{N} \sum_{k=0}^{N-1} H[k] \left\{ \sum_{m=0}^{N-1} x[m] e^{-j2\pi km/N} \right\} e^{j2\pi kn/N}$$

How Periodic Convolution Arises (Cont.)

- **Interchange order of summations**

$$\begin{aligned} y[n] &= \sum_{m=0}^{N-1} x[m] \left\{ \frac{1}{N} \sum_{k=0}^{N-1} H[k] e^{-j2\pi k(n-m)/N} \right\} \\ &= \sum_{m=0}^{N-1} x[m] h[n-m] \end{aligned}$$

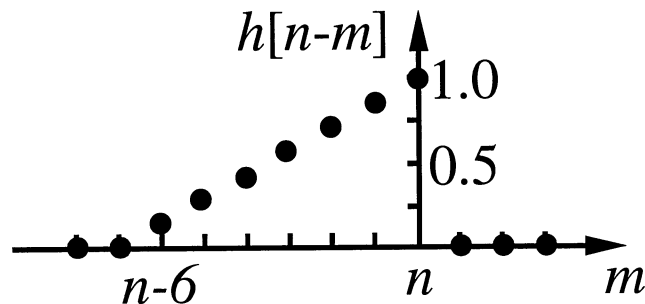
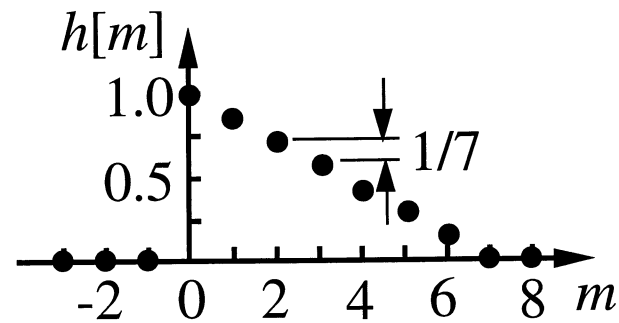
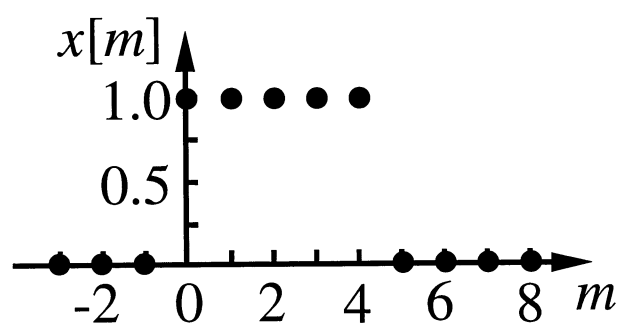
- **Note periodicity of sequence $h[n]$**

$$h[n-m] = h[(n-m) \bmod N]$$

Periodic vs. Aperiodic Convolution

- Aperiodic Convolution

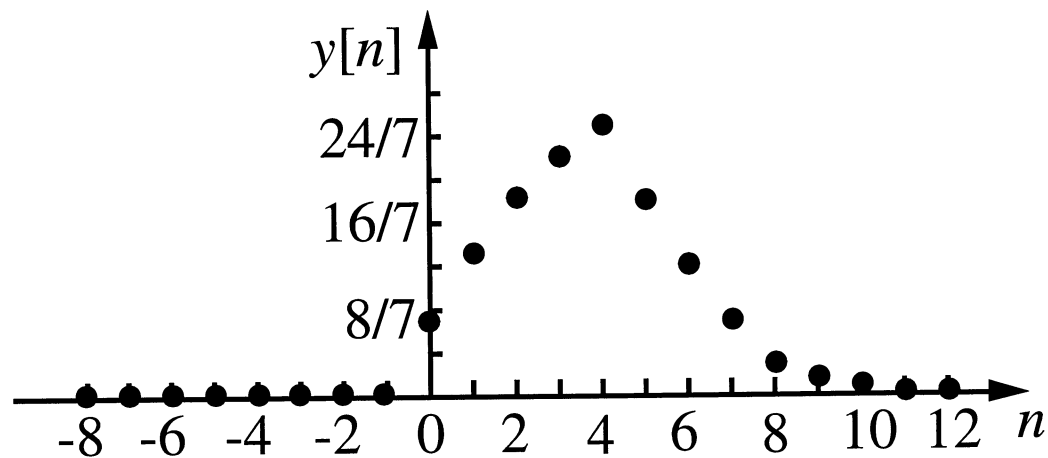
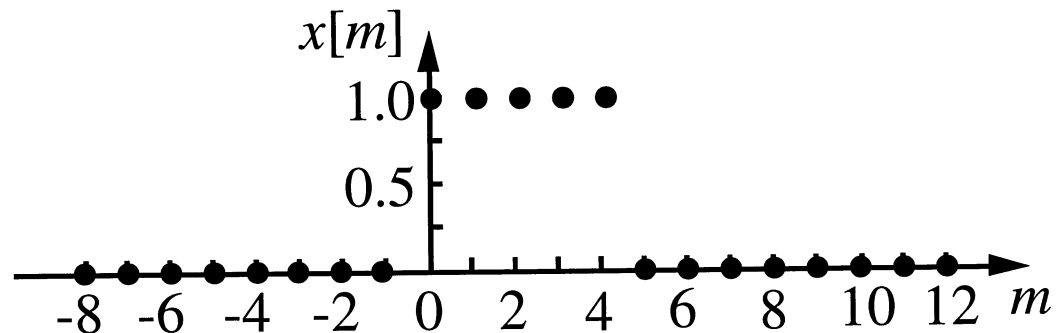
$$y[n] = h[n] * x[n] = \sum_{m=-\infty}^{\infty} h[n-m] x[m]$$



Periodic vs. Aperiodic Convolution

- Aperiodic Convolution (cont.)

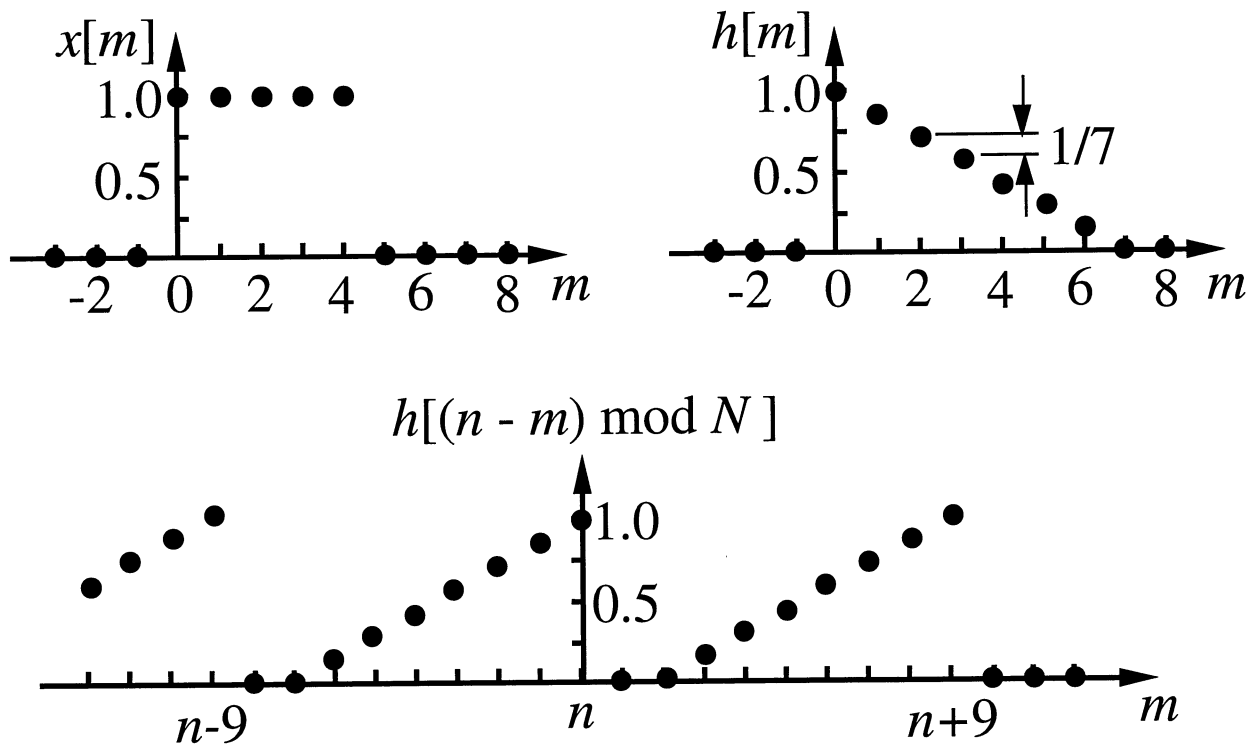
$$y[n] = h[n] * x[n] = \sum_{m=-\infty}^{\infty} h[n-m] x[m]$$



Periodic vs. Aperiodic Convolution

- **Periodic Convolution** ($N = 9$)

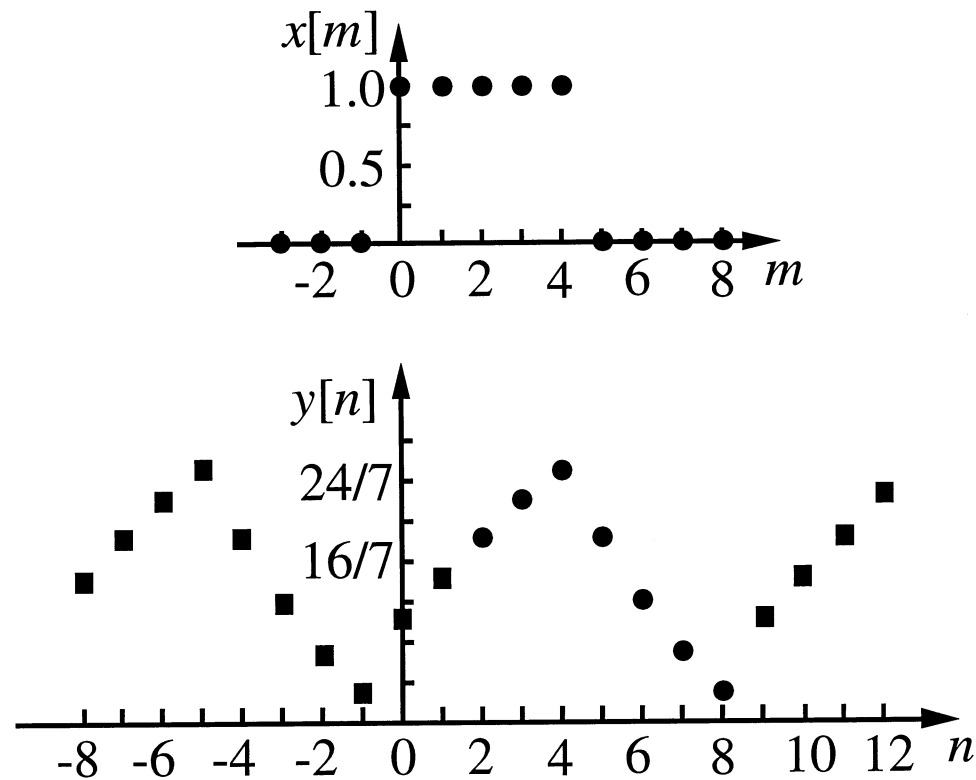
$$y[n] = h[n] \circledast x[n] = \sum_{m=0}^{N-1} h[(n - m) \bmod N] x[m]$$



Periodic vs. Aperiodic Convolution

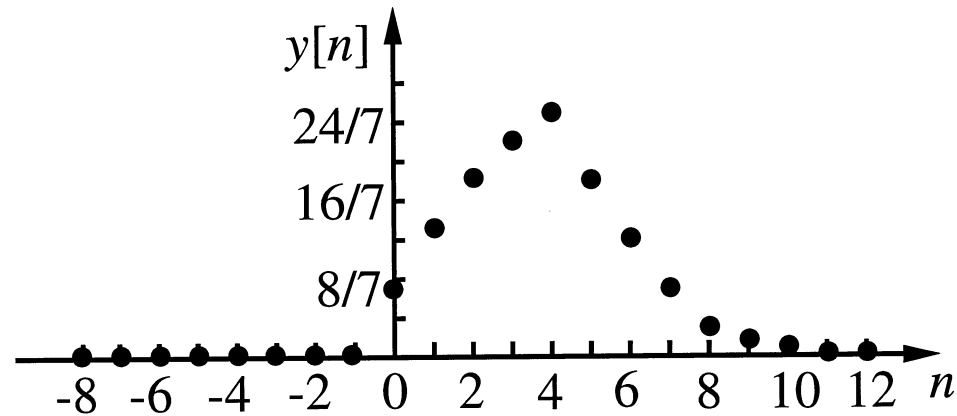
- Periodic Convolution (cont.) ($N = 9$)

$$y[n] = h[n] \circledast x[n] = \sum_{m=0}^{N-1} h[(n - m) \bmod N] x[m]$$

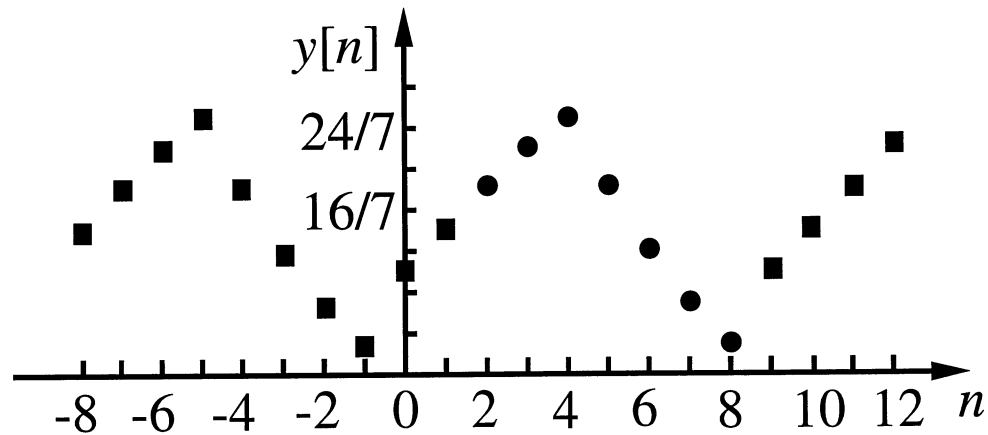


Comparison

- **Aperiodic Convolution**

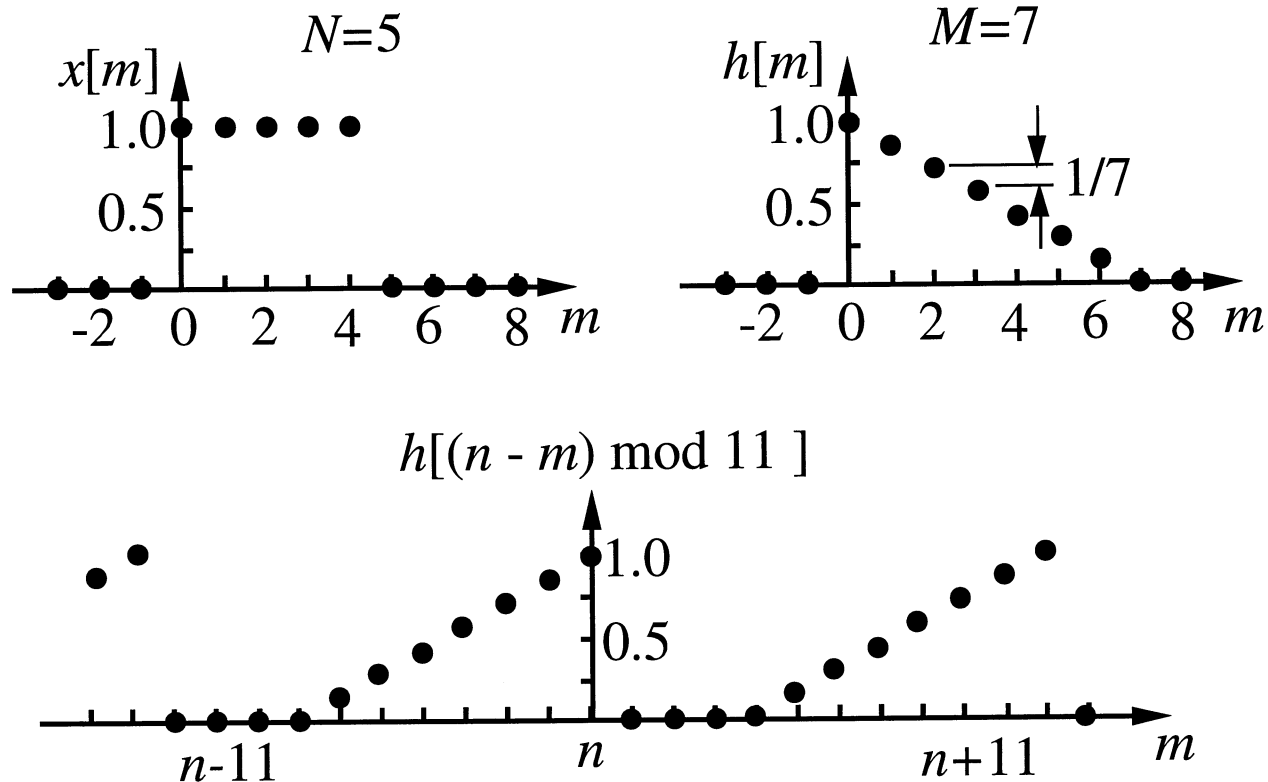


- **Periodic Convolution** ($N = 9$)



Zero Padding to Match Aperiodic Convolution

- Suppose $x[n]$ has length N and $h[n]$ has length M .
Periodic convolution with length $M+N-1$ will match aperiodic result.



Zero Padding to Match Aperiodic Convolution (cont.)

